DETERMINAN VOLATILITAS HARGA SAHAM PADA PERUSAHAAN SEKTOR KEUANGAN YANG TERDAFTAR DI BURSA EFEK INDONESIA (BEI)

Oleh

Ni Kadek Sandat Herpiana Dewi, NIM 1717051403

Program Studi S1 Akuntansi

ABSTRAK

Riset ini memiliki tujuan menguji determinan volatilitas harga Ssaham pada perusahaan sektor keuangan di BEI. Dalam riset ini dipergunakan empat variabel independen diantaranya, *Return On Equity*, Tingkat Inflasi, *Earning Per Share*, *Return On Asset*, dengan volatilitas harga saham sebagai variabel terikat. Pengumpulan sample dengan puposive sampling serta didapatkan 65 perusahaan sebagai sampel. Analisis yang dipergunakan dalam riset ini ialah uji statistik deskriptif, regresi linier berganda serta uji asumsi klasik memakai SPPS versi 25. Hasil riset menunjukkan Tingkat Inflasi memiliki pengaruh negatif serta signifikan terhadap volatilitas harga saham dilihat dari nilai signifikansi 0,031 < 0,05. Kemudian, variabel *ROE, EPS* dan ROA yang tidak memiliki pengaruh terhadap volatilitas harga saham ditunjukkan dengan hasil uji signifikansi ketiga variabel tersebut lebih besar daripada 0,05.

Kata Kunci: Volatilitas Harga Saham**,** *Return On Equity,* Tingkat Inflasi, *Earning Per Share*, *Return On Asset*

DETERMINAN VOLATILITAS HARGA SAHAM PADA PERUSAHAAN SEKTOR KEUANGAN YANG TERDAFTAR DI BURSA EFEK INDONESIA (BEI)

Oleh

Ni Kadek Sandat Herpiana Dewi, NIM 1717051403

Program Studi S1 Akuntansi

ABSTRACT

This study aims to examine the determinants of stock price volatility in financial sector companies listed on the Indonesia Stock Exchange (IDX). In this study, the independent variables include Return On Equity, Inflation Rate, Earning Per Share, Return On Assets, while the dependent variable used is stock price volatility. The sample selection in the study was on financial sector companies listed on the Indonesia Stock Exchange (IDX) for the 2019-2020 period. The sample selection technique in this study used purposive sampling, with adjustments to certain criteria so that a total of 65 companies were obtained. The analysis in this study used descriptive statistical tests, multiple linear regression tests and classical assumption tests with the help of the IBM SPSS version 25 application. The results of this study stated that the inflation rate had a significant negative effect on stock price volatility, this is because the test results have a significance value of 0.031 < 0.05, while Return On Equity has no effect on stock price volatility, this is because the test results have a significance value of 0.099 > 0.05, Earning Per Share has no effect on stock price volatility, this is because the test results have a significance value of 0.058 > 0.05. , and Return on Assets has no effect on stock price volatility, this is because the test results have a significance value of 0.875 > 0.05.

Keywords*: Stock Price Volatility, Return On Equity, Inflation Rate, Earning Per Share, Return On Assets*